



Backtest #28698 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals severe strategy failure with a thirty-two percent loss and negative Sharpe, indicating poor risk-adjusted performance. The critically low sample size of three trades renders statistical conclusions unreliable, as random variance likely drove results rather than edge. High drawdown paired with a low win rate suggests the momentum logic is fundamentally misaligned with current market regimes. Immediate parameter optimization is required to filter out low-probability signals and reduce trade frequency for better statistical significance.

ADDITIONAL METRICS

CAGR	-32.47%
Sortino Ratio	-0.91
Turnover	4.37x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6755.15